

Office of the State Treasurer
Georgia Fund 1 Plus
As of September 30, 2017

Georgia Fund 1 Plus: A second investment option for state agencies to benefit from higher yields available by adding credit. GF1+ is managed as a low-risk rates/credit portfolio employing both internal and external investment managers.

Duration: 0.24

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK	Collateralized Bank Deposit ¹	10/01/17	\$ 336,430,756	\$ 336,430,756	\$ 336,430,756	NR	NR
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	10/02/17	1,106,012	1,106,012	1,106,012	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	104,394,637	104,394,637	104,394,637	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	10/02/17	102,073,307	102,073,307	102,073,307	P-1	A-2
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	151,070,562	151,070,562	151,070,562	P-1	A-1
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	10/02/17	83,002,729	83,002,729	83,002,729	P-1	A-1+
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	10/02/17	95,000,000	95,000,000	95,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ³	10/06/17	150,000,000	150,000,000	150,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement ³	10/10/17	10,000,000	10,000,000	10,000,000	NR	A-1
AMOT 2014-5 A2	Asset-Backed Security ²	10/15/17	1,488,000	1,495,208	1,489,162	NR	AAA
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ³	10/31/17	150,000,000	150,000,000	150,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	11/06/17	215,000,000	215,000,000	215,000,000	P-2	A-1+
GSMS 2012-GCJ9 A2	Commercial Mortgage-Backed Security ²	11/10/17	9,460	9,497	9,470	Aaa	NR
BSCMS 2007-PW18 A	Commercial Mortgage-Backed Security ²	11/11/17	34,607	35,808	34,757	NR	AAA
TAOT 2015-B A3	Asset-Backed Security ²	11/15/17	508,333	509,704	508,340	Aaa	AAA
COMCAST CORP	Corporate	11/15/17	1,165,000	1,242,897	1,199,237	A3	A-
NSTAR ELECTRIC CO	Corporate	11/15/17	611,000	646,597	626,570	A2	A
BMWLT 2015-2 A3	Asset-Backed Security ²	11/20/17	641,019	642,596	641,320	Aaa	NR
WELLS FARGO & CO.	Corporate	12/11/17	33,251,000	33,778,697	34,098,578	A2	A
FOREIGN BANK RATED A-1	Term Repurchase Agreement	12/12/17	25,000,000	25,000,000	25,000,000	NR	A-1
ALLYA 2015-2 A3	Asset-Backed Security ²	12/15/17	815,528	821,232	818,098	Aaa	AAA
MSBAM 2013-C9 A2	Commercial Mortgage-Backed Security ²	12/15/17	269,325	271,206	269,902	Aaa	NR
METLIFE INC.	Corporate	12/15/17	355,000	357,851	355,513	A3	A-
METLIFE INC.	Corporate	12/15/17	1,017,000	1,025,270	1,018,755	A3	A-
JPMORGAN CHASE & CO.	Corporate	01/15/18	1,351,000	1,440,419	1,385,307	A3	A-
WELLS FARGO & CO.	Corporate	01/16/18	25,000,000	25,016,986	25,088,879	A2	A
JOHN DEERE CAPITAL CORP	Corporate	01/16/18	600,000	603,408	601,604	A2	A
WELLS FARGO BANK N.A.	Corporate	01/22/18	17,738,000	17,762,737	17,810,481	Aa2	AA-
FOREIGN BANK RATED A-1	Commercial Paper	01/24/18	100,000,000	99,299,607	99,299,607	P-1	A-1
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	02/02/18	100,000,000	100,009,000	100,094,206	Aaa	AAA
CAPITAL ONE BANK	Corporate	02/05/18	1,100,000	1,102,512	1,102,421	Baa1	BBB+
HUNTINGTON NATIONAL BANK	Corporate	02/26/18	1,200,000	1,204,884	1,202,234	A3	BBB+
CHEVRON CORP	Corporate	03/02/18	600,000	603,714	600,594	Aa2	AA-
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/07/18	100,000,000	100,000,000	100,000,000	NR	A-1
CGCMT 2013-GC11 A	Commercial Mortgage-Backed Security ²	03/10/18	1,479,778	1,494,171	1,483,726	Aaa	NR
CHUBB INA HOLDINGS	Corporate	03/15/18	600,000	637,362	612,760	A3	A
BURLINGTON NORTH SANTA FE	Corporate	03/15/18	500,000	538,020	510,709	A3	A
MEDTRONIC INC.	Corporate	03/15/18	1,334,000	1,343,392	1,334,917	A3	A
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/29/18	120,000,000	120,000,000	120,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/29/18	145,000,000	145,000,000	145,000,000	NR	A-1
GOLDMAN SACHS GROUP INC.	Corporate	04/01/18	1,305,000	1,403,955	1,373,643	A3	BBB+
CCCT 2014-A8 A8	Asset-Backed Security ²	04/09/18	1,295,000	1,308,658	1,307,289	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	5,000,000	5,010,619	5,037,547	Aaa	AAA
ORACLE CORP	Corporate	04/15/18	977,000	1,049,599	1,024,604	A1	AA-
ABBVIE INC.	Corporate	05/14/18	1,100,000	1,108,505	1,109,064	Baa2	A-
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	05/21/18	13,000,000	12,982,970	13,032,479	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	10,000,000	10,026,500	10,053,346	Aaa	AA+
HART 2015-A A4	Asset-Backed Security ²	06/15/18	771,000	773,168	770,335	NR	AAA
JDOT 2015-A A4	Asset-Backed Security ²	06/15/18	1,164,000	1,172,093	1,164,873	Aaa	NR
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	06/15/18	20,000,000	19,914,200	20,005,906	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	06/22/18	11,000,000	11,030,525	11,054,174	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	11,205,000	11,143,949	11,190,145	Aaa	AAA
FORDF 2015-4 A1	Asset-Backed Security ²	08/15/18	450,000	453,322	450,913	Aaa	AAA
WFRBS 2013-C16 A2	Commercial Mortgage-Backed Security ²	08/15/18	1,310,000	1,354,673	1,328,002	Aaa	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/15/18	25,000,000	24,962,000	25,010,246	Aaa	AA+
BMWLT 2016-1 A4	Asset-Backed Security ²	08/20/18	1,410,000	1,406,916	1,409,085	Aaa	NR
NEXTERA ENERGY CAPITAL	Corporate	09/01/18	420,000	421,378	420,394	Baa1	BBB+
ONCOR ELECTRIC DELIVERY	Corporate	09/01/18	850,000	942,072	893,531	A3	A
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	09/04/18	7,472,000	7,526,822	7,515,134	Aaa	AAA

GSMS 2014-GC18 A2	Commercial Mortgage-Backed Security ²	09/10/18	1,285,685	1,322,397	1,303,562	Aaa	NR
FORDO 2015-B A4	Asset-Backed Security ²	09/15/18	431,000	432,296	430,853	Aaa	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	10/05/18	24,504,000	24,394,241	24,555,924	Aaa	AAA
WOLS 2016-A A3	Asset-Backed Security ²	10/15/18	1,475,000	1,480,935	1,471,872	Aaa	NR
AMEREN ILLINOIS	Corporate	11/15/18	620,000	722,182	694,065	A1	A
BOSTON PROPERTIES LP	Corporate	11/15/18	1,000,000	1,046,910	1,030,887	Baa2	A-
NALT 2016-A A4	Asset-Backed Security ²	12/15/18	900,000	905,484	899,594	Aaa	NR
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	01/09/19	3,000,000	3,004,972	3,012,935	Aaa	AAA
NALT 2016-B A4	Asset-Backed Security ²	01/17/19	1,198,000	1,197,846	1,195,535	Aaa	NR
ANHEUSER BUSCH INBEV	Corporate	02/01/19	825,000	837,518	829,743	A3	A-
CATERPILLAR FINANCIAL SE	Corporate	02/15/19	835,000	949,658	902,772	A3	A
TOYOTA MOTOR CREDIT CORP.	Corporate	02/19/19	1,031,000	1,038,062	1,032,696	Aa3	AA-
EXXON MOBIL CORPORATION	Corporate	03/01/19	1,400,000	1,422,411	1,403,181	Aaa	AA+
NEXTERA ENERGY CAPITAL	Corporate	03/01/19	300,000	332,016	317,946	Baa1	BBB+
AT&T INC.	Corporate	03/11/19	1,375,000	1,403,131	1,383,926	Baa1	BBB+
FIFTH THIRD BANK	Corporate	03/15/19	825,000	840,243	831,668	A3	A-
SBAP 2008-20D 1	Small Business Administration Passthrough ²	04/01/19	771,053	850,402	857,080	Aaa	AA+
SBAP 2008-20E 1	Small Business Administration Passthrough ²	05/01/19	980,005	1,088,686	1,085,549	Aaa	AA+
MORGAN STANLEY	Corporate	05/13/19	1,225,000	1,403,109	1,360,325	A3	BBB+
FHMS KP02 A2	Commercial Mortgage-Backed Security ²	05/25/19	849,048	871,667	857,838	Aaa	AA+
BANK OF AMERICA CORP	Corporate	06/01/19	1,200,000	1,388,424	1,340,068	Baa1	BBB+
CITIGROUP INC	Corporate	06/07/19	1,235,000	1,246,095	1,243,968	Baa1	BBB+
CATERPILLAR FINANCIAL SE	Corporate	06/09/19	532,000	543,805	539,062	A3	A
COMM 2014-UBS4 A2	Commercial Mortgage-Backed Security ²	06/10/19	619,000	643,470	630,029	Aaa	NR
COMET 2016-A3 A3	Asset-Backed Security ²	06/15/19	1,200,000	1,199,992	1,192,057	NR	AAA
PRUDENTIAL FINANCIAL	Corporate	06/15/19	1,024,000	1,179,917	1,138,934	Baa1	A
U.S. TREASURY NOTE	U.S. Treasury	06/15/19	8,671,000	8,683,012	8,609,730	Aaa	AA+
CNH 2016-C A3	Asset-Backed Security ²	06/17/19	1,450,000	1,449,708	1,441,480	Aaa	AAA
WOART 2016-B A3	Asset-Backed Security ²	06/17/19	1,400,000	1,399,642	1,389,193	NR	AAA
SOUTHERN CO.	Corporate	07/01/19	1,400,000	1,416,900	1,405,761	Baa2	BBB+
CHAIT 2016-A5	Asset-Backed Security ²	07/15/19	1,298,000	1,297,643	1,287,404	NR	AAA
FORDF 2016-3 A1	Asset-Backed Security ²	07/15/19	1,000,000	999,828	995,505	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/15/19	19,327,000	19,288,198	19,116,890	Aaa	AA+
GENERAL ELECTRIC	Corporate	08/07/19	1,000,000	1,145,450	1,085,957	A1	AA-
MICROSOFT CORP	Corporate	08/08/19	1,100,000	1,098,867	1,091,973	Aaa	AAA
JDOT 2016-B A4	Asset-Backed Security ²	08/15/19	1,350,000	1,349,665	1,342,215	Aaa	NR
BERKSHIRE HATHAWAY	Corporate	08/15/19	702,000	701,319	698,150	Aa2	AA
U.S. TREASURY NOTE	U.S. Treasury	09/15/19	18,633,000	18,513,842	18,424,026	Aaa	AA+
PFIZER INC.	Corporate	12/15/19	758,000	757,454	761,391	A1	AA
DELTA AIRLINES	Corporate	12/17/19	610,206	680,685	683,363	A1	A
US BANK NA	Corporate	01/24/20	597,000	595,740	600,830	A1	AA-
STATE OF ISRAEL	Floating Rate Note	04/01/20	10,000,000	10,000,000	10,033,333	A1	A+
SBAP 2010-20G1	Small Business Administration Passthrough ²	07/01/20	938,602	987,328	990,961	Aaa	AA+
SBAP 2009-20K 1	Small Business Administration Passthrough ²	11/01/20	1,097,736	1,175,307	1,175,380	Aaa	AA+
AMERICAN AIRLINES	Corporate	01/31/21	548,366	596,463	587,517	A3	A
			\$ 2,315,995,754	\$ 2,317,845,627	\$ 2,317,689,020		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
2. For securitized bonds with amortizing cash flows, the date on which the last principal cash flow is projected to be received is used as the maturity date.
3. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/26/2017
UNAUDITED

Schedule XI